



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives Monthly Statistics Report

For August 2013

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/08/2013	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/08/2013	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/08/2013	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/08/2013	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/08/2013	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/08/2013	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/08/2013	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/08/2013	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/08/2013	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/08/2013	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/08/2013	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/08/2013	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/08/2013	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/08/2013	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/08/2013	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/08/2013	2025 On 07-November-13			Bond Future	110.15	110.7382	110.1529	110.7382	0.00
12/08/2013	2025 On 07-November-13	111.01	Call	Bond Future	0	0	0	0	0.00
12/08/2013	2025 On 07-November-13	111.00	Call	Bond Future	0	0	0	0	0.00
12/08/2013	2025 On 07-November-13	110.99	Call	Bond Future	0	0	0	0	0.00
12/08/2013	2025 On 07-November-13	111.01	Put	Bond Future	857	0	857	0	0.00
12/08/2013	2025 On 07-November-13	111.00	Put	Bond Future	847	0	847	0	0.00
12/08/2013	2025 On 07-November-13	110.99	Put	Bond Future	837	0	837	0	0.00
12/08/2013	2038 On 07-November-13			Bond Future	104.83	104.8516	104.8336	104.8516	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/08/2013	2038 On 07-November-13	109.99	Call	Bond Future	0	0	0	0	0.00
12/08/2013	2038 On 07-November-13	110.01	Call	Bond Future	0	0	0	0	0.00
12/08/2013	2038 On 07-November-13	110.00	Call	Bond Future	0	0	0	0	0.00
12/08/2013	2038 On 07-November-13	109.99	Put	Bond Future	5156	5	5156	5	0.00
12/08/2013	2038 On 07-November-13	110.00	Put	Bond Future	5166	5	5166	5	0.00
12/08/2013	2038 On 07-November-13	110.01	Put	Bond Future	5176	5	5176	5	0.00
12/08/2013	2050 On 07-November-13			Bond Future	106.97	106.9882	106.9704	106.9882	122.00
12/08/2013	2050 On 07-November-13	109.99	Call	Bond Future	0	0	0	0	0.00
12/08/2013	2050 On 07-November-13	110.00	Call	Bond Future	0	0	0	0	0.00
12/08/2013	2050 On 07-November-13	110.01	Call	Bond Future	0	0	0	0	0.00
12/08/2013	2050 On 07-November-13	110.00	Put	Bond Future	3030	3	3030	3	0.00
12/08/2013	2050 On 07-November-13	110.01	Put	Bond Future	3040	3	3040	3	0.00
12/08/2013	2050 On 07-November-13	109.99	Put	Bond Future	3020	3	3020	3	0.00
12/08/2013	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/08/2013	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/08/2013	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/08/2013	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/08/2013	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/08/2013	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/08/2013	AL37 On 07-November-13			Index Future	408.09	407.8810	408.0870	407.8810	0.00
12/08/2013	AL37 On 06-February-14			Index Future	413.44	413.2350	413.4430	413.2350	0.00
12/08/2013	AL7T On 07-November-13			Index Future	480.53	480.3930	480.5270	480.3930	1.00
12/08/2013	AL7T On 06-February-14			Index Future	486.83	486.6990	486.8340	486.6990	0.00
12/08/2013	ALBI On 07-November-13			Index Future	430.98	430.9390	430.9750	430.9390	770.00
12/08/2013	ALBI On 06-February-14			Index Future	436.63	436.5950	436.6310	436.5950	73.00
12/08/2013	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/08/2013	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/08/2013	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/08/2013	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/08/2013	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/08/2013	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/08/2013	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/08/2013	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/08/2013	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details		Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/08/2013	C202	On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/08/2013	C203	On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/08/2013	C204	On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/08/2013	C206	On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/08/2013	C207	On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/08/2013	C208	On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/08/2013	C209	On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
12/08/2013	C210	On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/08/2013	C211	On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/08/2013	C212	On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/08/2013	C213	On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/08/2013	C214	On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/08/2013	CES1	On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/08/2013	CS23	On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/08/2013	CS26	On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/08/2013	CS33	On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/08/2013	EL28	On 07-November-13			Bond Future	108.99	109.0100	108.9916	109.0100	0.00
12/08/2013	EL28	On 07-November-13	110.00	Call	Bond Future	0	0	0	0	0.00
12/08/2013	EL28	On 07-November-13	109.99	Call	Bond Future	0	0	0	0	0.00
12/08/2013	EL28	On 07-November-13	110.01	Call	Bond Future	0	0	0	0	0.00
12/08/2013	EL28	On 07-November-13	110.00	Put	Bond Future	1008	1	1008	1	0.00
12/08/2013	EL28	On 07-November-13	110.01	Put	Bond Future	1018	1	1018	1	0.00
12/08/2013	EL28	On 07-November-13	109.99	Put	Bond Future	998	1	998	1	0.00
12/08/2013	ES33	On 07-November-13			Bond Future	9.72	81.8719	9.7216	81.8719	6,292.00
12/08/2013	ES33	On 07-November-13	8.49	Call	Bond Future	0	0	0	0	0.00
12/08/2013	ES33	On 07-November-13	8.50	Call	Bond Future	0	0	0	0	0.00
12/08/2013	ES33	On 07-November-13	8.51	Call	Bond Future	0	0	0	0	0.00
12/08/2013	ES33	On 07-November-13	8.49	Put	Bond Future	9959	10	9959	10	0.00
12/08/2013	ES33	On 07-November-13	8.50	Put	Bond Future	9870	10	9870	10	0.00
12/08/2013	ES33	On 07-November-13	8.51	Put	Bond Future	9782	10	9782	10	0.00
12/08/2013	ES33	On 06-February-14			Bond Future	9.85	82.9466	9.8451	82.9466	0.00
12/08/2013	ES33	On 06-February-14	9.54	Call	Bond Future	0	0	0	0	0.00
12/08/2013	ES33	On 06-February-14	9.56	Call	Bond Future	0	0	0	0	0.00
12/08/2013	ES33	On 06-February-14	9.55	Call	Bond Future	0	0	0	0	0.00

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12/08/2013	ES33 On 06-February-14	9.55	Put	Bond Future	2182	2	2182	2	0.00
12/08/2013	ES33 On 06-February-14	9.56	Put	Bond Future	2106	2	2106	2	0.00
12/08/2013	ES33 On 06-February-14	9.54	Put	Bond Future	2257	2	2257	2	0.00
12/08/2013	GOVI On 07-November-13			GOVI	430.63	430.5730	430.6320	430.5730	104.00
12/08/2013	GOVI On 07-November-13	446.00	Call	GOVI	0	0	0	0	0.00
12/08/2013	GOVI On 07-November-13	446.01	Call	GOVI	0	0	0	0	0.00
12/08/2013	GOVI On 07-November-13	445.99	Call	GOVI	0	0	0	0	0.00
12/08/2013	GOVI On 07-November-13	446.01	Put	GOVI	153780	15	153780	15	0.00
12/08/2013	GOVI On 07-November-13	446.00	Put	GOVI	153680	15	153680	15	0.00
12/08/2013	GOVI On 07-November-13	445.99	Put	GOVI	153580	15	153580	15	0.00
12/08/2013	GOVI On 06-February-14			GOVI	436.28	436.2240	436.2830	436.2240	268.00
12/08/2013	GOVI On 06-February-14	439.99	Call	GOVI	0	0	0	0	0.00
12/08/2013	GOVI On 06-February-14	440.01	Call	GOVI	0	0	0	0	0.00
12/08/2013	GOVI On 06-February-14	440.00	Call	GOVI	0	0	0	0	0.00
12/08/2013	GOVI On 06-February-14	440.00	Put	GOVI	37170	4	37170	4	0.00
12/08/2013	GOVI On 06-February-14	439.99	Put	GOVI	37070	4	37070	4	0.00
12/08/2013	GOVI On 06-February-14	440.01	Put	GOVI	37270	4	37270	4	0.00
12/08/2013	GOVI On 08-May-14			GOVI	442.16	442.1010	442.1590	442.1010	0.00
12/08/2013	GOVI On 08-May-14	442.01	Call	GOVI	1490	0	1490	0	0.00
12/08/2013	GOVI On 08-May-14	442.00	Call	GOVI	1590	0	1590	0	0.00
12/08/2013	GOVI On 08-May-14	441.99	Call	GOVI	1690	0	1690	0	0.00
12/08/2013	GOVI On 08-May-14	442.00	Put	GOVI	0	0	0	0	0.00
12/08/2013	GOVI On 08-May-14	442.01	Put	GOVI	0	0	0	0	0.00
12/08/2013	GOVI On 08-May-14	441.99	Put	GOVI	0	0	0	0	0.00
12/08/2013	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
12/08/2013	IGOV On 07-November-13			Index Future	195.54	195.7130	195.5370	195.7130	1,078.00
12/08/2013	IGOV On 06-February-14			Index Future	198.13	198.3050	198.1270	198.3050	166.00
12/08/2013	ILBI On 07-November-13			Index Future	529.27	530.0070	529.2740	530.0070	0.00
12/08/2013	ILBI On 06-February-14			Index Future	536.44	537.1800	536.4360	537.1800	186.00
12/08/2013	J157 On 15-September-15			Interest Rate Swap	8.82	(0.0200)	8.8220	(0.0200)	0.00
12/08/2013	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
12/08/2013	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
12/08/2013	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
12/08/2013	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00

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12/08/2013	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
12/08/2013	JBAF On 21-August-13			Jibar Tradeable Future	5.14	94.8600	5.1400	94.8600	0.00
12/08/2013	JBAF On 18-September-13			Jibar Tradeable Future	5.15	94.8500	5.1500	94.8500	700.00
12/08/2013	JBAF On 16-October-13			Jibar Tradeable Future	5.18	94.8100	5.1800	94.8100	0.00
12/08/2013	JBAF On 20-November-13			Jibar Tradeable Future	5.24	94.7500	5.2400	94.7500	0.00
12/08/2013	JBAF On 18-December-13			Jibar Tradeable Future	5.33	94.6700	5.3300	94.6700	1,500.00
12/08/2013	JBAF On 15-January-14			Jibar Tradeable Future	5.38	94.5900	5.3800	94.5900	1,000.00
12/08/2013	JBAF On 19-February-14			Jibar Tradeable Future	5.55	94.4500	5.5500	94.4500	0.00
12/08/2013	JBAF On 19-March-14			Jibar Tradeable Future	5.66	94.3200	5.6600	94.3200	400.00
12/08/2013	JBAF On 18-June-14			Jibar Tradeable Future	5.97	94.0300	5.9700	94.0300	1,000.00
12/08/2013	JBAF On 17-September-14			Jibar Tradeable Future	6.25	94.2400	6.2500	94.2400	0.00
12/08/2013	JBAF On 17-December-14			Jibar Tradeable Future	6.53	93.4300	6.5300	93.4300	0.00
12/08/2013	JBAF On 18-March-15			Jibar Tradeable Future	6.82	93.1500	6.8200	93.1500	250.00
12/08/2013	JBAF On 17-June-15			Jibar Tradeable Future	7.07	92.9000	7.0700	92.9000	0.00
12/08/2013	R023 On 07-November-13			Bond Future	7.93	100.3782	7.9286	100.3782	11,644.00
12/08/2013	R023 On 07-November-13	6.49	Call	Bond Future	0	0	0	0	0.00
12/08/2013	R023 On 07-November-13	6.51	Call	Bond Future	0	0	0	0	0.00
12/08/2013	R023 On 07-November-13	6.50	Call	Bond Future	0	0	0	0	0.00
12/08/2013	R023 On 07-November-13	6.50	Put	Bond Future	9784	10	9784	10	0.00
12/08/2013	R023 On 07-November-13	6.51	Put	Bond Future	9711	10	9711	10	0.00
12/08/2013	R023 On 07-November-13	6.49	Put	Bond Future	9857	10	9857	10	0.00
12/08/2013	R023 On 06-February-14			Bond Future	8.03	101.6956	8.0340	101.6956	0.00
12/08/2013	R023 On 06-February-14	7.84	Call	Bond Future	0	0	0	0	0.00
12/08/2013	R023 On 06-February-14	7.85	Call	Bond Future	0	0	0	0	0.00
12/08/2013	R023 On 06-February-14	7.86	Call	Bond Future	0	0	0	0	0.00
12/08/2013	R023 On 06-February-14	7.85	Put	Bond Future	1163	1	1163	1	0.00
12/08/2013	R023 On 06-February-14	7.84	Put	Bond Future	1226	1	1226	1	0.00
12/08/2013	R023 On 06-February-14	7.86	Put	Bond Future	1099	1	1099	1	0.00
12/08/2013	R157 On 07-November-13			Bond Future	6.18	114.6356	6.1839	114.6356	31,035.00
12/08/2013	R157 On 07-November-13	5.60	Call	Bond Future	260	0	260	0	0.00
12/08/2013	R157 On 07-November-13	5.59	Call	Bond Future	255	0	255	0	0.00
12/08/2013	R157 On 07-November-13	5.61	Call	Bond Future	265	0	265	0	0.00
12/08/2013	R157 On 07-November-13	5.60	Put	Bond Future	1351	1	1351	1	0.00
12/08/2013	R157 On 07-November-13	5.61	Put	Bond Future	1338	1	1338	1	0.00

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12/08/2013	R157 On 07-November-13	5.59	Put	Bond Future	1365	1	1365	1	0.00
12/08/2013	R157 On 06-February-14			Bond Future	6.35	116.1403	6.3489	116.1403	100.00
12/08/2013	R157 On 06-February-14	5.64	Call	Bond Future	431	0	431	0	0.00
12/08/2013	R157 On 06-February-14	5.65	Call	Bond Future	436	0	436	0	0.00
12/08/2013	R157 On 06-February-14	5.66	Call	Bond Future	441	0	441	0	0.00
12/08/2013	R157 On 06-February-14	5.65	Put	Bond Future	1560	2	1560	2	0.00
12/08/2013	R157 On 06-February-14	5.64	Put	Bond Future	1571	2	1571	2	0.00
12/08/2013	R157 On 06-February-14	5.66	Put	Bond Future	1549	2	1549	2	0.00
12/08/2013	R157 On 08-May-14			Bond Future	6.53	110.8966	6.5312	110.8966	0.00
12/08/2013	R157 On 08-May-14	5.21	Call	Bond Future	293	0	293	0	0.00
12/08/2013	R157 On 08-May-14	5.20	Call	Bond Future	290	0	290	0	0.00
12/08/2013	R157 On 08-May-14	5.19	Call	Bond Future	287	0	287	0	0.00
12/08/2013	R157 On 08-May-14	5.20	Put	Bond Future	2100	2	2100	2	0.00
12/08/2013	R157 On 08-May-14	5.19	Put	Bond Future	2111	2	2111	2	0.00
12/08/2013	R157 On 08-May-14	5.21	Put	Bond Future	2090	2	2090	2	0.00
12/08/2013	R157 On 07-August-14			Bond Future	6.78	112.3987	6.7821	112.3987	0.00
12/08/2013	R157 On 07-August-14	6.74	Call	Bond Future	917	1	917	1	0.00
12/08/2013	R157 On 07-August-14	6.75	Call	Bond Future	923	1	923	1	0.00
12/08/2013	R157 On 07-August-14	6.76	Call	Bond Future	928	1	928	1	0.00
12/08/2013	R157 On 07-August-14	6.74	Put	Bond Future	963	1	963	1	0.00
12/08/2013	R157 On 07-August-14	6.75	Put	Bond Future	958	1	958	1	0.00
12/08/2013	R157 On 07-August-14	6.76	Put	Bond Future	952	1	952	1	0.00
12/08/2013	R186 On 07-November-13			Bond Future	8.25	121.9281	8.2547	121.9281	56,778.00
12/08/2013	R186 On 07-November-13	8.14	Call	Bond Future	3067	3	3067	3	0.00
12/08/2013	R186 On 07-November-13	8.50	Call	Bond Future	4727	5	4727	5	0.00
12/08/2013	R186 On 07-November-13	8.75	Call	Bond Future	6094	6	6094	6	0.00
12/08/2013	R186 On 07-November-13	6.75	Call	Bond Future	228	0	228	0	1,000.00
12/08/2013	R186 On 07-November-13	9.00	Call	Bond Future	7601	8	7601	8	0.00
12/08/2013	R186 On 07-November-13	8.25	Call	Bond Future	3528	4	3528	4	0.00
12/08/2013	R186 On 07-November-13	6.50	Call	Bond Future	119	0	119	0	5,290.00
12/08/2013	R186 On 07-November-13	8.16	Call	Bond Future	3148	3	3148	3	0.00
12/08/2013	R186 On 07-November-13	8.00	Call	Bond Future	2535	3	2535	3	1,000.00
12/08/2013	R186 On 07-November-13	8.15	Call	Bond Future	3107	3	3107	3	0.00
12/08/2013	R186 On 07-November-13	8.00	Put	Bond Future	4829	5	4829	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/08/2013	R186 On 07-November-13	8.75	Put	Bond Future	1805	2	1805	2	1,030.00
12/08/2013	R186 On 07-November-13	8.14	Put	Bond Future	4092	4	4092	4	0.00
12/08/2013	R186 On 07-November-13	8.50	Put	Bond Future	2575	3	2575	3	4,000.00
12/08/2013	R186 On 07-November-13	8.25	Put	Bond Future	3570	4	3570	4	250.00
12/08/2013	R186 On 07-November-13	6.75	Put	Bond Future	14735	15	14735	15	0.00
12/08/2013	R186 On 07-November-13	6.50	Put	Bond Future	17273	17	17273	17	0.00
12/08/2013	R186 On 07-November-13	8.15	Put	Bond Future	4043	4	4043	4	0.00
12/08/2013	R186 On 07-November-13	8.16	Put	Bond Future	3994	4	3994	4	0.00
12/08/2013	R186 On 07-November-13	9.00	Put	Bond Future	1230	1	1230	1	1,200.00
12/08/2013	R186 On 06-February-14			Bond Future	8.35	118.2391	8.3535	118.2391	100.00
12/08/2013	R186 On 06-February-14	7.75	Call	Bond Future	2875	3	2875	3	0.00
12/08/2013	R186 On 06-February-14	7.74	Call	Bond Future	2845	3	2845	3	0.00
12/08/2013	R186 On 06-February-14	7.76	Call	Bond Future	2905	3	2905	3	0.00
12/08/2013	R186 On 06-February-14	7.76	Put	Bond Future	8225	8	8225	8	0.00
12/08/2013	R186 On 06-February-14	7.75	Put	Bond Future	8287	8	8287	8	0.00
12/08/2013	R186 On 06-February-14	7.74	Put	Bond Future	8349	8	8349	8	0.00
12/08/2013	R186 On 08-May-14			Bond Future	8.45	119.8324	8.4531	119.8324	0.00
12/08/2013	R186 On 08-May-14	7.10	Call	Bond Future	1997	2	1997	2	0.00
12/08/2013	R186 On 08-May-14	7.09	Call	Bond Future	1977	2	1977	2	0.00
12/08/2013	R186 On 08-May-14	7.11	Call	Bond Future	2016	2	2016	2	0.00
12/08/2013	R186 On 08-May-14	7.11	Put	Bond Future	14250	14	14250	14	0.00
12/08/2013	R186 On 08-May-14	7.10	Put	Bond Future	14327	14	14327	14	0.00
12/08/2013	R186 On 08-May-14	7.09	Put	Bond Future	14406	14	14406	14	0.00
12/08/2013	R186 On 07-August-14			Bond Future	8.56	116.1649	8.5554	116.1649	0.00
12/08/2013	R186 On 07-August-14	8.29	Call	Bond Future	5783	6	5783	6	0.00
12/08/2013	R186 On 07-August-14	8.31	Call	Bond Future	5857	6	5857	6	0.00
12/08/2013	R186 On 07-August-14	8.30	Call	Bond Future	5820	6	5820	6	0.00
12/08/2013	R186 On 07-August-14	8.30	Put	Bond Future	7967	8	7967	8	0.00
12/08/2013	R186 On 07-August-14	8.29	Put	Bond Future	8015	8	8015	8	0.00
12/08/2013	R186 On 07-August-14	8.31	Put	Bond Future	7919	8	7919	8	0.00
12/08/2013	R197 On 07-November-13			Bond Future	276.92	276.9703	276.9179	276.9703	2,097.00
12/08/2013	R197 On 07-November-13	279.99	Call	Bond Future	0	0	0	0	0.00
12/08/2013	R197 On 07-November-13	280.00	Call	Bond Future	0	0	0	0	0.00
12/08/2013	R197 On 07-November-13	280.01	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/08/2013	R197 On 07-November-13	280.00	Put	Bond Future	3082	3	3082	3	0.00
12/08/2013	R197 On 07-November-13	280.01	Put	Bond Future	3092	3	3092	3	0.00
12/08/2013	R197 On 07-November-13	279.99	Put	Bond Future	3072	3	3072	3	0.00
12/08/2013	R201 On 07-November-13			Bond Future	5.38	106.9861	5.3799	106.9861	0.00
12/08/2013	R201 On 07-November-13	4.79	Call	Bond Future	134	0	134	0	0.00
12/08/2013	R201 On 07-November-13	4.80	Call	Bond Future	136	0	136	0	0.00
12/08/2013	R201 On 07-November-13	4.81	Call	Bond Future	139	0	139	0	0.00
12/08/2013	R201 On 07-November-13	4.80	Put	Bond Future	771	1	771	1	0.00
12/08/2013	R201 On 07-November-13	4.81	Put	Bond Future	763	1	763	1	0.00
12/08/2013	R201 On 07-November-13	4.79	Put	Bond Future	780	1	780	1	0.00
12/08/2013	R201 On 06-February-14			Bond Future	5.41	103.9826	5.4051	103.9826	0.00
12/08/2013	R201 On 06-February-14	5.24	Call	Bond Future	366	0	366	0	0.00
12/08/2013	R201 On 06-February-14	5.26	Call	Bond Future	373	0	373	0	0.00
12/08/2013	R201 On 06-February-14	5.25	Call	Bond Future	369	0	369	0	0.00
12/08/2013	R201 On 06-February-14	5.25	Put	Bond Future	501	1	501	1	0.00
12/08/2013	R201 On 06-February-14	5.26	Put	Bond Future	496	1	496	1	0.00
12/08/2013	R201 On 06-February-14	5.24	Put	Bond Future	506	1	506	1	0.00
12/08/2013	R201 On 08-May-14			Bond Future	5.40	105.3837	5.3962	105.3837	0.00
12/08/2013	R201 On 08-May-14	4.75	Call	Bond Future	243	0	243	0	0.00
12/08/2013	R201 On 08-May-14	4.76	Call	Bond Future	245	0	245	0	0.00
12/08/2013	R201 On 08-May-14	4.74	Call	Bond Future	241	0	241	0	0.00
12/08/2013	R201 On 08-May-14	4.76	Put	Bond Future	629	1	629	1	0.00
12/08/2013	R201 On 08-May-14	4.75	Put	Bond Future	633	1	633	1	0.00
12/08/2013	R201 On 08-May-14	4.74	Put	Bond Future	637	1	637	1	0.00
12/08/2013	R201 On 07-August-14			Bond Future	5.31	102.4023	5.3083	102.4023	0.00
12/08/2013	R201 On 07-August-14	5.29	Call	Bond Future	309	0	309	0	0.00
12/08/2013	R201 On 07-August-14	5.31	Call	Bond Future	313	0	313	0	0.00
12/08/2013	R201 On 07-August-14	5.30	Call	Bond Future	311	0	311	0	0.00
12/08/2013	R201 On 07-August-14	5.29	Put	Bond Future	316	0	316	0	0.00
12/08/2013	R201 On 07-August-14	5.30	Put	Bond Future	314	0	314	0	0.00
12/08/2013	R201 On 07-August-14	5.31	Put	Bond Future	312	0	312	0	0.00
12/08/2013	R202 On 07-November-13			Bond Future	206.19	206.2238	206.1877	206.2238	43,251.00
12/08/2013	R202 On 07-November-13	208.99	Call	Bond Future	0	0	0	0	0.00
12/08/2013	R202 On 07-November-13	209.01	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/08/2013	R202 On 07-November-13	209.00	Call	Bond Future	0	0	0	0	0.00
12/08/2013	R202 On 07-November-13	209.00	Put	Bond Future	2812	3	2812	3	0.00
12/08/2013	R202 On 07-November-13	209.01	Put	Bond Future	2822	3	2822	3	0.00
12/08/2013	R202 On 07-November-13	208.99	Put	Bond Future	2802	3	2802	3	0.00
12/08/2013	R203 On 07-November-13			Bond Future	6.91	105.7033	6.9089	105.7033	19,620.00
12/08/2013	R203 On 07-November-13	5.99	Call	Bond Future	199	0	199	0	0.00
12/08/2013	R203 On 07-November-13	6.01	Call	Bond Future	209	0	209	0	0.00
12/08/2013	R203 On 07-November-13	6.00	Call	Bond Future	204	0	204	0	0.00
12/08/2013	R203 On 07-November-13	571.00	Call	Bond Future	103533	103	103533	103	0.00
12/08/2013	R203 On 07-November-13	5.71	Call	Bond Future	98	0	98	0	15.00
12/08/2013	R203 On 07-November-13	6.00	Put	Bond Future	3365	3	3365	3	0.00
12/08/2013	R203 On 07-November-13	6.01	Put	Bond Future	3334	3	3334	3	0.00
12/08/2013	R203 On 07-November-13	571.00	Put	Bond Future	0	0	0	0	0.00
12/08/2013	R203 On 07-November-13	5.99	Put	Bond Future	3395	3	3395	3	0.00
12/08/2013	R203 On 07-November-13	5.71	Put	Bond Future	4293	4	4293	4	0.00
12/08/2013	R203 On 06-February-14			Bond Future	7.04	107.0907	7.0441	107.0907	0.00
12/08/2013	R203 On 06-February-14	6.14	Call	Bond Future	512	1	512	1	0.00
12/08/2013	R203 On 06-February-14	6.16	Call	Bond Future	527	1	527	1	0.00
12/08/2013	R203 On 06-February-14	5.95	Call	Bond Future	383	0	383	0	16.00
12/08/2013	R203 On 06-February-14	6.15	Call	Bond Future	519	1	519	1	0.00
12/08/2013	R203 On 06-February-14	6.14	Put	Bond Future	3451	4	3451	4	0.00
12/08/2013	R203 On 06-February-14	5.95	Put	Bond Future	3953	4	3953	4	0.00
12/08/2013	R203 On 06-February-14	6.15	Put	Bond Future	3426	3	3426	3	0.00
12/08/2013	R203 On 06-February-14	6.16	Put	Bond Future	3400	3	3400	3	0.00
12/08/2013	R203 On 08-May-14			Bond Future	7.18	104.3727	7.1803	104.3727	0.00
12/08/2013	R203 On 08-May-14	5.74	Call	Bond Future	414	0	414	0	0.00
12/08/2013	R203 On 08-May-14	5.76	Call	Bond Future	424	0	424	0	0.00
12/08/2013	R203 On 08-May-14	5.75	Call	Bond Future	419	0	419	0	0.00
12/08/2013	R203 On 08-May-14	7.40	Call	Bond Future	2184	2	2184	2	16.00
12/08/2013	R203 On 08-May-14	5.74	Put	Bond Future	4820	5	4820	5	0.00
12/08/2013	R203 On 08-May-14	7.40	Put	Bond Future	1532	2	1532	2	0.00
12/08/2013	R203 On 08-May-14	5.76	Put	Bond Future	4768	5	4768	5	0.00
12/08/2013	R203 On 08-May-14	5.75	Put	Bond Future	4794	5	4794	5	0.00
12/08/2013	R203 On 07-August-14			Bond Future	7.33	105.7865	7.3329	105.7865	0.00

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12/08/2013	R203 On 07-August-14	7.31	Call	Bond Future	1972	2	1972	2	0.00
12/08/2013	R203 On 07-August-14	7.30	Call	Bond Future	1958	2	1958	2	0.00
12/08/2013	R203 On 07-August-14	7.29	Call	Bond Future	1945	2	1945	2	0.00
12/08/2013	R203 On 07-August-14	7.30	Put	Bond Future	2049	2	2049	2	0.00
12/08/2013	R203 On 07-August-14	7.31	Put	Bond Future	2036	2	2036	2	0.00
12/08/2013	R203 On 07-August-14	7.29	Put	Bond Future	2063	2	2063	2	0.00
12/08/2013	R204 On 07-November-13			Bond Future	7.14	106.7305	7.1356	106.7305	27,707.00
12/08/2013	R204 On 07-November-13	6.29	Call	Bond Future	358	0	358	0	0.00
12/08/2013	R204 On 07-November-13	7.00	Call	Bond Future	1288	1	1288	1	0.00
12/08/2013	R204 On 07-November-13	6.30	Call	Bond Future	366	0	366	0	0.00
12/08/2013	R204 On 07-November-13	6.31	Call	Bond Future	373	0	373	0	0.00
12/08/2013	R204 On 07-November-13	6.30	Put	Bond Future	4047	4	4047	4	0.00
12/08/2013	R204 On 07-November-13	7.00	Put	Bond Future	1875	2	1875	2	1,270.00
12/08/2013	R204 On 07-November-13	6.31	Put	Bond Future	4010	4	4010	4	0.00
12/08/2013	R204 On 07-November-13	6.29	Put	Bond Future	4084	4	4084	4	0.00
12/08/2013	R204 On 06-February-14			Bond Future	7.25	104.1014	7.2501	104.1014	0.00
12/08/2013	R204 On 06-February-14	6.39	Call	Bond Future	833	1	833	1	0.00
12/08/2013	R204 On 06-February-14	6.41	Call	Bond Future	855	1	855	1	0.00
12/08/2013	R204 On 06-February-14	6.40	Call	Bond Future	844	1	844	1	0.00
12/08/2013	R204 On 06-February-14	6.39	Put	Bond Future	4443	5	4443	5	0.00
12/08/2013	R204 On 06-February-14	6.40	Put	Bond Future	4411	4	4411	4	0.00
12/08/2013	R204 On 06-February-14	6.41	Put	Bond Future	4380	4	4380	4	0.00
12/08/2013	R204 On 08-May-14			Bond Future	7.37	105.5041	7.3695	105.5041	0.00
12/08/2013	R204 On 08-May-14	6.05	Call	Bond Future	789	1	789	1	0.00
12/08/2013	R204 On 08-May-14	6.04	Call	Bond Future	781	1	781	1	0.00
12/08/2013	R204 On 08-May-14	6.06	Call	Bond Future	798	1	798	1	0.00
12/08/2013	R204 On 08-May-14	6.04	Put	Bond Future	6138	6	6138	6	0.00
12/08/2013	R204 On 08-May-14	6.06	Put	Bond Future	6072	6	6072	6	0.00
12/08/2013	R204 On 08-May-14	6.05	Put	Bond Future	6105	6	6105	6	0.00
12/08/2013	R204 On 07-August-14			Bond Future	7.50	102.9022	7.4990	102.9022	0.00
12/08/2013	R204 On 07-August-14	7.46	Call	Bond Future	2795	3	2795	3	0.00
12/08/2013	R204 On 07-August-14	7.44	Call	Bond Future	2759	3	2759	3	0.00
12/08/2013	R204 On 07-August-14	7.45	Call	Bond Future	2777	3	2777	3	0.00
12/08/2013	R204 On 07-August-14	7.44	Put	Bond Future	2978	3	2978	3	0.00

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12/08/2013	R204 On 07-August-14	7.46	Put	Bond Future	2940	3	2940	3	0.00
12/08/2013	R204 On 07-August-14	7.45	Put	Bond Future	2959	3	2959	3	0.00
12/08/2013	R206 On 07-November-13			Bond Future	5.57	102.7369	5.5742	102.7369	0.00
12/08/2013	R206 On 07-November-13	4.29	Call	Bond Future	18	0	18	0	0.00
12/08/2013	R206 On 07-November-13	4.31	Call	Bond Future	19	0	19	0	0.00
12/08/2013	R206 On 07-November-13	4.30	Call	Bond Future	19	0	19	0	0.00
12/08/2013	R206 On 07-November-13	4.29	Put	Bond Future	248	0	248	0	0.00
12/08/2013	R206 On 07-November-13	4.30	Put	Bond Future	246	0	246	0	0.00
12/08/2013	R206 On 07-November-13	4.31	Put	Bond Future	245	0	245	0	0.00
12/08/2013	R207 On 07-November-13			Bond Future	7.47	101.2777	7.4686	101.2777	27,380.00
12/08/2013	R207 On 07-November-13	6.71	Call	Bond Future	568	1	568	1	0.00
12/08/2013	R207 On 07-November-13	6.70	Call	Bond Future	557	1	557	1	0.00
12/08/2013	R207 On 07-November-13	6.69	Call	Bond Future	546	1	546	1	0.00
12/08/2013	R207 On 07-November-13	6.70	Put	Bond Future	4368	4	4368	4	0.00
12/08/2013	R207 On 07-November-13	6.71	Put	Bond Future	4328	4	4328	4	0.00
12/08/2013	R207 On 07-November-13	6.69	Put	Bond Future	4408	4	4408	4	0.00
12/08/2013	R207 On 06-February-14			Bond Future	7.58	98.9679	7.5814	98.9679	0.00
12/08/2013	R207 On 06-February-14	6.65	Call	Bond Future	938	1	938	1	0.00
12/08/2013	R207 On 06-February-14	6.66	Call	Bond Future	950	1	950	1	0.00
12/08/2013	R207 On 06-February-14	6.64	Call	Bond Future	926	1	926	1	0.00
12/08/2013	R207 On 06-February-14	6.65	Put	Bond Future	5396	5	5396	5	0.00
12/08/2013	R207 On 06-February-14	6.64	Put	Bond Future	5434	5	5434	5	0.00
12/08/2013	R207 On 06-February-14	6.66	Put	Bond Future	5359	5	5359	5	0.00
12/08/2013	R207 On 08-May-14			Bond Future	7.70	100.3015	7.7007	100.3015	0.00
12/08/2013	R207 On 08-May-14	6.20	Call	Bond Future	842	1	842	1	0.00
12/08/2013	R207 On 08-May-14	6.21	Call	Bond Future	851	1	851	1	0.00
12/08/2013	R207 On 08-May-14	6.19	Call	Bond Future	834	1	834	1	0.00
12/08/2013	R207 On 08-May-14	6.20	Put	Bond Future	7845	8	7845	8	0.00
12/08/2013	R207 On 08-May-14	6.19	Put	Bond Future	7884	8	7884	8	0.00
12/08/2013	R207 On 08-May-14	6.21	Put	Bond Future	7805	8	7805	8	0.00
12/08/2013	R207 On 07-August-14			Bond Future	7.83	98.0200	7.8284	98.0200	0.00
12/08/2013	R207 On 07-August-14	7.69	Call	Bond Future	3301	3	3301	3	0.00
12/08/2013	R207 On 07-August-14	7.71	Call	Bond Future	3342	3	3342	3	0.00
12/08/2013	R207 On 07-August-14	7.70	Call	Bond Future	3321	3	3321	3	0.00

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12/08/2013	R207 On 07-August-14	7.70	Put	Bond Future	3873	4	3873	4	0.00
12/08/2013	R207 On 07-August-14	7.69	Put	Bond Future	3896	4	3896	4	0.00
12/08/2013	R207 On 07-August-14	7.71	Put	Bond Future	3851	4	3851	4	0.00
12/08/2013	R208 On 07-November-13			Bond Future	7.62	95.9429	7.6188	95.9429	14,428.00
12/08/2013	R208 On 07-November-13	6.80	Call	Bond Future	498	1	498	1	0.00
12/08/2013	R208 On 07-November-13	7.50	Call	Bond Future	1687	2	1687	2	0.00
12/08/2013	R208 On 07-November-13	6.79	Call	Bond Future	488	1	488	1	0.00
12/08/2013	R208 On 07-November-13	6.81	Call	Bond Future	508	1	508	1	0.00
12/08/2013	R208 On 07-November-13	7.50	Put	Bond Future	2332	2	2332	2	1,520.00
12/08/2013	R208 On 07-November-13	6.79	Put	Bond Future	5097	5	5097	5	0.00
12/08/2013	R208 On 07-November-13	6.81	Put	Bond Future	5003	5	5003	5	0.00
12/08/2013	R208 On 07-November-13	6.80	Put	Bond Future	5050	5	5050	5	0.00
12/08/2013	R208 On 06-February-14			Bond Future	7.72	97.2022	7.7238	97.2022	0.00
12/08/2013	R208 On 06-February-14	6.74	Call	Bond Future	908	1	908	1	0.00
12/08/2013	R208 On 06-February-14	6.75	Call	Bond Future	920	1	920	1	0.00
12/08/2013	R208 On 06-February-14	6.76	Call	Bond Future	933	1	933	1	0.00
12/08/2013	R208 On 06-February-14	6.76	Put	Bond Future	6142	6	6142	6	0.00
12/08/2013	R208 On 06-February-14	6.75	Put	Bond Future	6186	6	6186	6	0.00
12/08/2013	R208 On 06-February-14	6.74	Put	Bond Future	6230	6	6230	6	0.00
12/08/2013	R208 On 08-May-14			Bond Future	7.83	95.1155	7.8293	95.1155	0.00
12/08/2013	R208 On 08-May-14	6.29	Call	Bond Future	766	1	766	1	0.00
12/08/2013	R208 On 08-May-14	6.31	Call	Bond Future	784	1	784	1	0.00
12/08/2013	R208 On 08-May-14	6.30	Call	Bond Future	775	1	775	1	0.00
12/08/2013	R208 On 08-May-14	6.29	Put	Bond Future	8966	9	8966	9	0.00
12/08/2013	R208 On 08-May-14	6.31	Put	Bond Future	8872	9	8872	9	0.00
12/08/2013	R208 On 08-May-14	6.30	Put	Bond Future	8919	9	8919	9	0.00
12/08/2013	R208 On 07-August-14			Bond Future	7.94	96.4038	7.9404	96.4038	0.00
12/08/2013	R208 On 07-August-14	7.80	Call	Bond Future	3451	3	3451	3	0.00
12/08/2013	R208 On 07-August-14	7.79	Call	Bond Future	3428	3	3428	3	0.00
12/08/2013	R208 On 07-August-14	7.81	Call	Bond Future	3474	3	3474	3	0.00
12/08/2013	R208 On 07-August-14	7.80	Put	Bond Future	4141	4	4141	4	0.00
12/08/2013	R208 On 07-August-14	7.81	Put	Bond Future	4115	4	4115	4	0.00
12/08/2013	R208 On 07-August-14	7.79	Put	Bond Future	4167	4	4167	4	0.00
12/08/2013	R209 On 07-November-13			Bond Future	9.08	73.8997	9.0799	73.8997	18,944.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/08/2013	R209 On 07-November-13	8.65	Call	Bond Future	1892	2	1892	2	0.00
12/08/2013	R209 On 07-November-13	8.79	Call	Bond Future	2285	2	2285	2	0.00
12/08/2013	R209 On 07-November-13	9.40	Call	Bond Future	4517	5	4517	5	0.00
12/08/2013	R209 On 07-November-13	8.80	Call	Bond Future	2314	2	2314	2	0.00
12/08/2013	R209 On 07-November-13	9.25	Call	Bond Future	3896	4	3896	4	0.00
12/08/2013	R209 On 07-November-13	8.81	Call	Bond Future	2345	2	2345	2	0.00
12/08/2013	R209 On 07-November-13	9.50	Call	Bond Future	4953	5	4953	5	0.00
12/08/2013	R209 On 07-November-13	9.70	Call	Bond Future	5872	6	5872	6	0.00
12/08/2013	R209 On 07-November-13	8.79	Put	Bond Future	4498	5	4498	5	0.00
12/08/2013	R209 On 07-November-13	9.40	Put	Bond Future	2190	2	2190	2	5,000.00
12/08/2013	R209 On 07-November-13	8.65	Put	Bond Future	5211	5	5211	5	4,700.00
12/08/2013	R209 On 07-November-13	8.81	Put	Bond Future	4401	4	4401	4	0.00
12/08/2013	R209 On 07-November-13	9.25	Put	Bond Future	2645	3	2645	3	1,000.00
12/08/2013	R209 On 07-November-13	9.70	Put	Bond Future	1469	2	1469	2	1,520.00
12/08/2013	R209 On 07-November-13	8.80	Put	Bond Future	4449	4	4449	4	0.00
12/08/2013	R209 On 07-November-13	9.50	Put	Bond Future	1923	2	1923	2	980.00
12/08/2013	R209 On 06-February-14			Bond Future	9.17	74.8696	9.1730	74.8696	0.00
12/08/2013	R209 On 06-February-14	8.54	Call	Bond Future	2658	3	2658	3	0.00
12/08/2013	R209 On 06-February-14	8.56	Call	Bond Future	2711	3	2711	3	0.00
12/08/2013	R209 On 06-February-14	8.55	Call	Bond Future	2684	3	2684	3	0.00
12/08/2013	R209 On 06-February-14	8.54	Put	Bond Future	7545	8	7545	8	0.00
12/08/2013	R209 On 06-February-14	8.55	Put	Bond Future	7490	7	7490	7	0.00
12/08/2013	R209 On 06-February-14	8.56	Put	Bond Future	7435	7	7435	7	0.00
12/08/2013	R209 On 08-May-14			Bond Future	9.27	72.7336	9.2653	72.7336	0.00
12/08/2013	R209 On 08-May-14	7.86	Call	Bond Future	1936	2	1936	2	0.00
12/08/2013	R209 On 08-May-14	7.85	Call	Bond Future	1918	2	1918	2	0.00
12/08/2013	R209 On 08-May-14	7.84	Call	Bond Future	1900	2	1900	2	0.00
12/08/2013	R209 On 08-May-14	7.85	Put	Bond Future	13377	13	13377	13	0.00
12/08/2013	R209 On 08-May-14	7.84	Put	Bond Future	13450	13	13450	13	0.00
12/08/2013	R209 On 08-May-14	7.86	Put	Bond Future	13304	13	13304	13	0.00
12/08/2013	R209 On 07-August-14			Bond Future	9.36	73.7188	9.3590	73.7188	0.00
12/08/2013	R209 On 07-August-14	9.05	Call	Bond Future	5336	5	5336	5	0.00
12/08/2013	R209 On 07-August-14	9.06	Call	Bond Future	5367	5	5367	5	0.00
12/08/2013	R209 On 07-August-14	9.04	Call	Bond Future	5305	5	5305	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/08/2013	R209 On 07-August-14	9.06	Put	Bond Future	7541	8	7541	8	0.00
12/08/2013	R209 On 07-August-14	9.04	Put	Bond Future	7627	8	7627	8	0.00
12/08/2013	R209 On 07-August-14	9.05	Put	Bond Future	7584	8	7584	8	0.00
12/08/2013	R210 On 07-November-13			Bond Future	154.58	154.6091	154.5817	154.6091	1,237.00
12/08/2013	R210 On 07-November-13	159.99	Call	Bond Future	0	0	0	0	0.00
12/08/2013	R210 On 07-November-13	160.00	Call	Bond Future	0	0	0	0	0.00
12/08/2013	R210 On 07-November-13	160.01	Call	Bond Future	0	0	0	0	0.00
12/08/2013	R210 On 07-November-13	159.99	Put	Bond Future	5408	5	5408	5	0.00
12/08/2013	R210 On 07-November-13	160.00	Put	Bond Future	5418	5	5418	5	0.00
12/08/2013	R210 On 07-November-13	160.01	Put	Bond Future	5428	5	5428	5	0.00
12/08/2013	R211 On 07-November-13			Bond Future	129.67	129.7000	129.6697	129.7000	522.00
12/08/2013	R211 On 07-November-13	130.00	Call	Bond Future	0	0	0	0	0.00
12/08/2013	R211 On 07-November-13	130.01	Call	Bond Future	0	0	0	0	0.00
12/08/2013	R211 On 07-November-13	129.99	Call	Bond Future	0	0	0	0	0.00
12/08/2013	R211 On 07-November-13	130.00	Put	Bond Future	330	0	330	0	0.00
12/08/2013	R211 On 07-November-13	130.01	Put	Bond Future	340	0	340	0	0.00
12/08/2013	R211 On 07-November-13	129.99	Put	Bond Future	320	0	320	0	0.00
12/08/2013	R212 On 07-November-13			Bond Future	130.56	130.5887	130.5634	130.5887	21,791.00
12/08/2013	R212 On 07-November-13	132.99	Call	Bond Future	0	0	0	0	0.00
12/08/2013	R212 On 07-November-13	133.00	Call	Bond Future	0	0	0	0	0.00
12/08/2013	R212 On 07-November-13	133.01	Call	Bond Future	0	0	0	0	0.00
12/08/2013	R212 On 07-November-13	133.00	Put	Bond Future	2437	2	2437	2	0.00
12/08/2013	R212 On 07-November-13	133.01	Put	Bond Future	2447	2	2447	2	0.00
12/08/2013	R212 On 07-November-13	132.99	Put	Bond Future	2427	2	2427	2	0.00
12/08/2013	R213 On 07-November-13			Bond Future	8.88	85.0038	8.8799	85.0038	9,112.00
12/08/2013	R213 On 07-November-13	8.61	Call	Bond Future	2300	2	2300	2	0.00
12/08/2013	R213 On 07-November-13	8.60	Call	Bond Future	2270	2	2270	2	0.00
12/08/2013	R213 On 07-November-13	8.59	Call	Bond Future	2239	2	2239	2	0.00
12/08/2013	R213 On 07-November-13	8.60	Put	Bond Future	4462	4	4462	4	0.00
12/08/2013	R213 On 07-November-13	8.61	Put	Bond Future	4413	4	4413	4	0.00
12/08/2013	R213 On 07-November-13	8.59	Put	Bond Future	4511	5	4511	5	0.00
12/08/2013	R213 On 06-February-14			Bond Future	8.98	86.1195	8.9801	86.1195	0.00
12/08/2013	R213 On 06-February-14	8.29	Call	Bond Future	2630	3	2630	3	0.00
12/08/2013	R213 On 06-February-14	8.30	Call	Bond Future	2656	3	2656	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/08/2013	R213 On 06-February-14	8.31	Call	Bond Future	2682	3	2682	3	0.00
12/08/2013	R213 On 06-February-14	8.30	Put	Bond Future	8027	8	8027	8	0.00
12/08/2013	R213 On 06-February-14	8.31	Put	Bond Future	7970	8	7970	8	0.00
12/08/2013	R213 On 06-February-14	8.29	Put	Bond Future	8084	8	8084	8	0.00
12/08/2013	R213 On 08-May-14			Bond Future	9.08	83.7417	9.0755	83.7417	0.00
12/08/2013	R213 On 08-May-14	7.64	Call	Bond Future	1922	2	1922	2	0.00
12/08/2013	R213 On 08-May-14	7.66	Call	Bond Future	1957	2	1957	2	0.00
12/08/2013	R213 On 08-May-14	7.65	Call	Bond Future	1939	2	1939	2	0.00
12/08/2013	R213 On 08-May-14	7.65	Put	Bond Future	13573	14	13573	14	0.00
12/08/2013	R213 On 08-May-14	7.64	Put	Bond Future	13645	14	13645	14	0.00
12/08/2013	R213 On 08-May-14	7.66	Put	Bond Future	13501	13	13501	13	0.00
12/08/2013	R213 On 07-August-14			Bond Future	9.17	84.8760	9.1742	84.8760	0.00
12/08/2013	R213 On 07-August-14	8.84	Call	Bond Future	5427	5	5427	5	0.00
12/08/2013	R213 On 07-August-14	8.86	Call	Bond Future	5490	6	5490	6	0.00
12/08/2013	R213 On 07-August-14	8.85	Call	Bond Future	5458	6	5458	6	0.00
12/08/2013	R213 On 07-August-14	8.86	Put	Bond Future	7826	8	7826	8	0.00
12/08/2013	R213 On 07-August-14	8.85	Put	Bond Future	7870	8	7870	8	0.00
12/08/2013	R213 On 07-August-14	8.84	Put	Bond Future	7914	8	7914	8	0.00
12/08/2013	R214 On 07-November-13			Bond Future	9.28	73.9406	9.2778	73.9406	577.00
12/08/2013	R214 On 07-November-13	7.81	Call	Bond Future	298	0	298	0	0.00
12/08/2013	R214 On 07-November-13	7.80	Call	Bond Future	291	0	291	0	0.00
12/08/2013	R214 On 07-November-13	7.79	Call	Bond Future	285	0	285	0	0.00
12/08/2013	R214 On 07-November-13	7.80	Put	Bond Future	13114	13	13114	13	0.00
12/08/2013	R214 On 07-November-13	7.81	Put	Bond Future	13021	13	13021	13	0.00
12/08/2013	R214 On 07-November-13	7.79	Put	Bond Future	13206	13	13206	13	0.00
12/08/2013	R214 On 06-February-14			Bond Future	9.38	74.9111	9.3757	74.9111	0.00
12/08/2013	R214 On 06-February-14	9.01	Call	Bond Future	3713	4	3713	4	0.00
12/08/2013	R214 On 06-February-14	9.00	Call	Bond Future	3682	4	3682	4	0.00
12/08/2013	R214 On 06-February-14	8.99	Call	Bond Future	3652	4	3652	4	0.00
12/08/2013	R214 On 06-February-14	9.00	Put	Bond Future	6571	7	6571	7	0.00
12/08/2013	R214 On 06-February-14	8.99	Put	Bond Future	6620	7	6620	7	0.00
12/08/2013	R214 On 06-February-14	9.01	Put	Bond Future	6523	7	6523	7	0.00
12/08/2013	R248 On 07-November-13			Bond Future	9.34	95.8847	9.3404	95.8847	780.00
12/08/2013	R248 On 07-November-13	7.85	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/08/2013	R248 On 07-November-13	7.84	Call	Bond Future	0	0	0	0	0.00
12/08/2013	R248 On 07-November-13	7.86	Call	Bond Future	0	0	0	0	0.00
12/08/2013	R248 On 07-November-13	7.86	Put	Bond Future	16568	16	16568	16	0.00
12/08/2013	R248 On 07-November-13	7.85	Put	Bond Future	16697	17	16697	17	0.00
12/08/2013	R248 On 07-November-13	7.84	Put	Bond Future	16826	17	16826	17	0.00
12/08/2013	R248 On 06-February-14			Bond Future	9.44	97.1432	9.4412	97.1432	0.00
12/08/2013	R248 On 06-February-14	9.11	Call	Bond Future	0	0	0	0	0.00
12/08/2013	R248 On 06-February-14	9.09	Call	Bond Future	0	0	0	0	0.00
12/08/2013	R248 On 06-February-14	9.10	Call	Bond Future	0	0	0	0	0.00
12/08/2013	R248 On 06-February-14	9.09	Put	Bond Future	3446	3	3446	3	0.00
12/08/2013	R248 On 06-February-14	9.10	Put	Bond Future	3344	3	3344	3	0.00
12/08/2013	R248 On 06-February-14	9.11	Put	Bond Future	3243	3	3243	3	0.00